

Q1.1

$$\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2} \quad (-2)$$

#2 on
fall 03 Exam 2

$$u(0, t) = 1 \quad u(1, t) = 0$$

$$u(x, 0) = x^2 - x + 1$$

$$(*) \quad u(x, t) = \underline{S(x)} + v(x, t)$$

$$0 = \frac{d^2 S}{dx^2} - 2$$

2 point
BVP

$$S(0) = 1 \quad S(1) = 0$$

$$S(x) = a + bx + x^2$$

$$1 = S(0) = a \quad a = 1$$

$$0 = S(1) = a + b + 1 \quad b = -2$$

$$\underline{S(x) = 1 - 2x + x^2}$$

Q1.2

$$\frac{\partial v}{\partial t} = \frac{\partial^2 v}{\partial x^2}$$

$$v(0, t) = 0 \quad v(1, t) = 0$$

$$v(x, 0) = u(x, 0) - s(x) \quad (\text{use *})$$

New I.C. = $(x^2 - x + 1) - (x - 2x + x^2)$

$$v(x, 0) = x$$

$$v(x, t) = \sum_{n=1}^{\infty} e^{-(n\pi)^2 t} \underline{a_n} \sin(n\pi x)$$

$$v(x, 0) = \sum_{n=1}^{\infty} a_n \sin(n\pi x) = x$$

$$x = \sum_{n=1}^{\infty} \gamma_n \sin(n\pi x)$$

$$\gamma_n = 2 \int_0^1 x \sin(n\pi x) dx$$

$$= 2 \left[-x \frac{\cos(n\pi x)}{n\pi} \Big|_0^1 + \int_0^1 \frac{\cos(n\pi x)}{n\pi} dx \right] = 2 \frac{(-\cos(n\pi))}{n\pi}$$

Q13

$$V(x,t) = \sum_{n=1}^{\infty} e^{-(n\pi)^2 t} \frac{2(-1)^{n+1}}{n\pi} \sin(n\pi x)$$

$$u(x,t) = \underbrace{(1-2x+x^2)}_{S(x)} + \underbrace{\sum_{n=1}^{\infty} e^{-(n\pi)^2 t} \frac{2(-1)^{n+1}}{n\pi} \sin(n\pi x)}_{V(x,t)}$$

$$\frac{\partial u}{\partial t} + \frac{\partial u}{\partial x} + 2u = 0$$

$$-\infty < x < \infty$$

$$\underline{\underline{u(x, 0) = f(x)}}$$

Q2.1

#46 on
Sp08 Exam 3

$$u(x, t) = \int_{-\infty}^{\infty} \hat{u}(\omega, t) e^{-i\omega x} d\omega$$

$$\frac{d\hat{u}}{dt} - i\omega \hat{u} + 2\hat{u} = 0$$

$$\frac{d\hat{u}}{dt} + (2 - i\omega)\hat{u} = 0$$

Solve this to get

$$\hat{u}(\omega, t) = e^{-(2-i\omega)t} \underbrace{\hat{u}(\omega, 0)}_{\text{const @ } t=0}$$

$$\hat{u}(\omega, 0) = \hat{f}(\omega)$$

$$u(x, t) = \int_{-\infty}^{\infty} e^{-(2-i\omega)t} \hat{f}(\omega) e^{-i\omega x} d\omega$$

$$u(x,t) = e^{-2t} \int_{-\infty}^{\infty} f(\omega) e^{-i\omega(x-t)} d\omega$$

$$f(\omega) = \int_{-\infty}^{\infty} f(x) e^{-i\omega x} dx$$

Recover f from the inverse F.T
of its F.T.

$$u(x,t) = e^{-2t} f(x-t)$$

$$\frac{\partial u}{\partial t} + \frac{\partial u}{\partial x} + 2u = 0$$

$$-\infty < x < \infty$$

$$u(x,0) = \frac{1}{1+x^2}$$

$$u(x,t) = e^{-2t} \frac{1}{1+(x-t)^2}$$

SP08
EXAM 3
#2a

$$\frac{d^2 u}{dz^2} + 2 \frac{du}{dz} = 0 \quad \left. \begin{array}{l} \\ \\ \end{array} \right\} u(z)$$

$$\frac{d^2 v}{dx^2} + 10x \frac{dv}{dx} = 0 \quad \nabla$$

$$\frac{z}{\alpha} = x$$

$$v(x) = u(z)$$

$$\alpha^2 \frac{d^2 u}{dz^2} + 10 \frac{z}{\alpha} \frac{du}{dz} = 0$$

$$= \alpha^2 \frac{d^2 u}{dz^2} + 10z \frac{du}{dz} = 0$$

$$\alpha = \sqrt{10}$$

$$\frac{d^2 u}{dz^2} + \frac{10}{\alpha^2} z \frac{du}{dz} = 0$$

$$\frac{d^2 u}{dz^2} + z \frac{du}{dz} = 0$$

$$v(x) = u(\sqrt{10}x)$$